
```

% Problem 1

f=@(x) cos(x)./(cosh(x));
a = 5;
n = [3, 5, 10, 15];

for j=1:length(n)
    lpCoords = zeros(n(j), 1);
    for i=1:n(j)
        tlp = @(y) legendreP(i - 1, y / a);
        num = @(z) f(z) .* tlp(z);
        den = @(z) tlp(z) .* tlp(z);
        lpCoords(i) = integral(num, -a, a) / integral(den, -a, a);
    end

    % data for fitting
    tfit = linspace(-a, a, n(j));
    yfit = f(tfit);

    p = polyfit(tfit,yfit,n(j)-1);
    tval = -a:0.1:a;

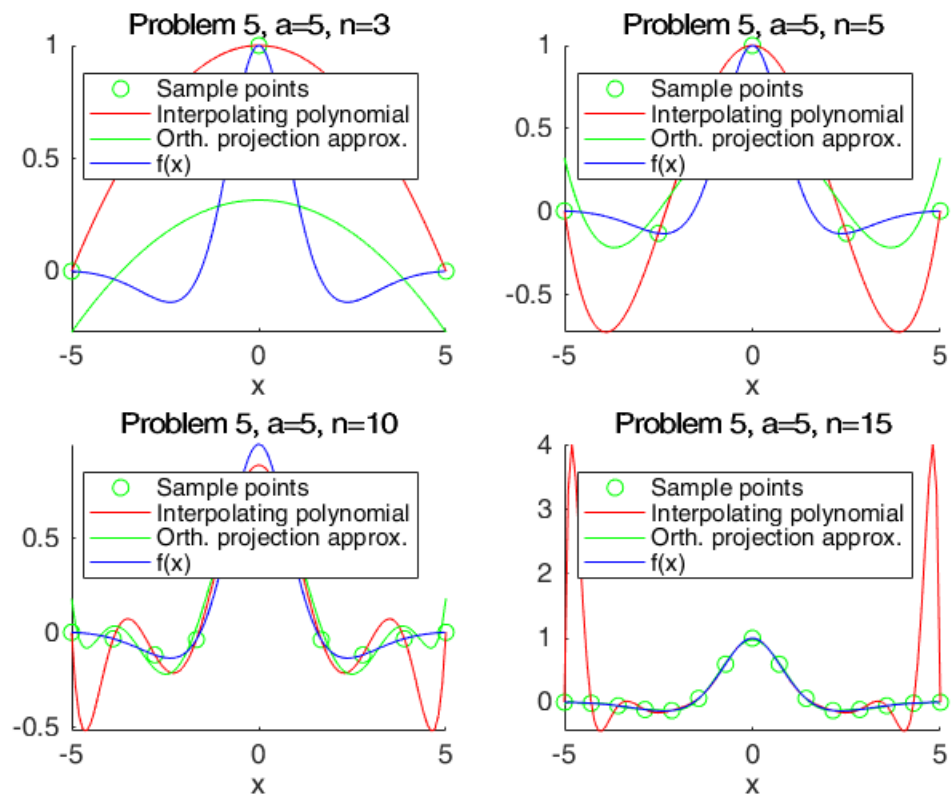
    % y values for orthogonal projection approximation
    lpval = zeros(length(tval), 1);
    for i=1:length(lpval)
        val = 0;
        for k=1:n(j)
            xval = tval(i) / a;
            val = val + lpCoords(k) * legendreP(k - 1, xval);
        end
        lpval(i) = val;
    end

    % plotting
    yval = polyval(p,tval);
    subplot(2,2,sub2ind([2,2],j));
    hold on;
    plot(tfit,yfit,'og');
    plot(tval,yval,'r');
    plot(tval,lpval,'g');
    h = ezplot(f,[-a,a]);
    set(h, 'Color', 'blue');
    legend('Sample points', 'Interpolating polynomial', 'Orth.
projection approx.', 'f(x)');
    axis tight;
    title(strcat(strcat('Problem 5, a=', int2str(a)), strcat(', n=',
int2str(n(j)))));
end

Warning: Polynomial is badly conditioned. Add points with distinct X
values,
reduce the degree of the polynomial, or try centering and scaling as
described

```

in `HELP POLYFIT`.



Published with MATLAB® R2016a

ACM 104 Homework 5

① Attached

② Let $h_{n-1}(x)$ be the n^{th} Hermite polynomial.

$$h_0(x) = 1$$

$$h_1(x) = x - \frac{\langle x, 1 \rangle}{\|1\|^2} = x$$

$$h_2(x) = x^2 - \frac{\langle x^2, 1 \rangle}{\|1\|^2} - \frac{\langle x^2, x \rangle}{\|x\|^2} \cdot x = x^2 - \frac{\sqrt{2\pi}}{\sqrt{2\pi}} - 0 = x^2 - 1$$

$$\begin{aligned} h_3(x) &= x^3 - \frac{\langle x^3, 1 \rangle}{\|1\|^2} - \frac{\langle x^3, x \rangle}{\|x\|^2} \cdot x - \frac{\langle x^3, x^2-1 \rangle}{\|x^2-1\|^2} \cdot (x^2-1) \\ &= x^3 - 0 - \frac{3\sqrt{2\pi}}{\sqrt{2\pi}} \cdot x = x^3 - 3x \end{aligned}$$

$$\begin{aligned} h_4(x) &= x^4 - \frac{\langle x^4, 1 \rangle}{\|1\|^2} - \frac{\langle x^4, x \rangle}{\|x\|^2} \cdot x - \frac{\langle x^4, x^2-1 \rangle}{\|x^2-1\|^2} \cdot (x^2-1) - \frac{\langle x^4, x^3-3x \rangle}{\|x^3-3x\|^2} \cdot (x^3-3x) \\ &= x^4 - \frac{3\sqrt{2\pi}}{\sqrt{2\pi}} - 0 - \frac{12\sqrt{2\pi}}{2\sqrt{2\pi}} \cdot (x^2-1) - 0 = x^4 - 3 - 6(x^2-1) \\ &= x^4 - 6x^2 + 3 \end{aligned}$$

(3) For $\langle x, y \rangle_1$, we can find the cross product of v_1 and v_2 ; the resultant vector will be orthogonal to both and will also be orthogonal to any linear combination of the two. The span of the cross product will then be our W_1^\perp .

$$u_1 = v_1 \times v_2 = \begin{bmatrix} 2 \\ 5 \\ -4 \end{bmatrix} \leadsto W_1^\perp = \text{span} \left(\begin{bmatrix} 2 \\ 5 \\ -4 \end{bmatrix} \right)$$

For $\langle x, y \rangle_2$, we can define 2 equations using the weighted inner product and the 2 vectors:

$$\langle u, v_1 \rangle = 0 \leadsto 1 \cdot x + 2 \cdot 2 \cdot y + 3 \cdot 3 \cdot z = x + 4y + 9z = 0$$

$$\langle u, v_2 \rangle = 0 \leadsto 2 \cdot x + 0 \cdot y + 3 \cdot 1 \cdot z = 2x + 3z = 0$$

Solving the system gives: $x = -\frac{3}{2}z$

$$-\frac{3}{2}z + 4y + 9z = 0$$

$$y = -\frac{15}{8}z$$

$$z = 1 \rightarrow x = -\frac{3}{2}, y = -\frac{15}{8}$$

$$\text{So } W_2^\perp = \text{span} \left(\begin{bmatrix} -\frac{3}{2} \\ -\frac{15}{8} \\ 1 \end{bmatrix} \right)$$

$$(4) \det \begin{bmatrix} -\lambda & 0 & -1 \\ 0 & 1-\lambda & 0 \\ 1 & 0 & -\lambda \end{bmatrix} = 0$$

$$\downarrow$$

$$-\lambda(-\lambda)(1-\lambda) - 1(-1+\lambda) = 0$$

$$-\lambda^3 + \lambda^2 - \lambda + 1 = 0$$

$$\lambda = 1 \quad \text{so } (\lambda - 1) \text{ is a factor}$$

$$(\lambda - 1)(-\lambda^2 - 1) = 0$$

$$\lambda = 1 \quad \text{or } -\lambda^2 - 1 = 0$$

$$\lambda^2 = -1$$

$$\lambda = \pm i$$

Eigenvalues: $-1, i, -i$ (multiplicity 1 for each)

Eigenvectors: $Av = \lambda v \rightarrow -z = \lambda x$

$$y = \lambda y$$

$$x = \lambda z$$

$$\lambda = 1 \rightarrow -z = x \quad x = 0$$

$$y = y \rightarrow y = \alpha$$

$$x = z \quad z = 0$$

$$\lambda = i \rightarrow -z = xi \quad x = zi$$

$$y = yi \rightarrow y = 0$$

$$x = zi$$

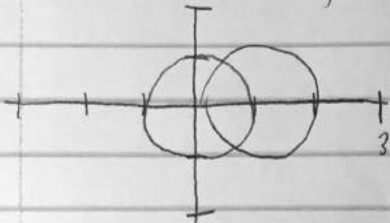
$$\lambda = -i \rightarrow -z = -xi \quad x = -zi$$

$$y = -yi \rightarrow y = 0$$

$$x = -zi$$

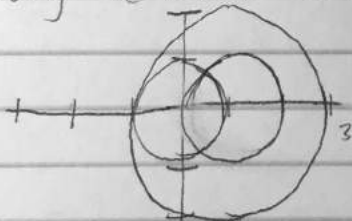
From the general equations of the vectors corresponding to the eigenvalues, we conclude each eigenvalue has multiplicity 1, so all eigenvalues are complete. This implies A is complete. We can see the generated eigenvectors span \mathbb{C}^3 .

- ⑤ A By simple calculation, we know the radii of all Gerschgorin disks are 1. The centers for the 2 possible disks are $(0,0)$ and $(1,0)$



- ⑥ By Gerschgorin theorem, we know that $\text{spec}(A) \subset D_A$ and $\text{spec}(A^T) \subset D_{A^T}$. We also know the eigenvalues of A are the solutions to $\det(A - \lambda I) = 0$ and the eigenvalues of A^T satisfy $\det(A^T - \lambda I) = 0$. However, $\det(A^T - \lambda I) = \det((A - \lambda I)^T) = \det(A - \lambda I)$ since the determinant of a matrix is equal to the determinant of its transpose, so A and A^T have the same eigenvalues. This means $\text{spec}(A) = \text{spec}(A^T)$ so both $\text{spec}(A) \subset D_A$ and $\text{spec}(A) \subset D_{A^T}$ hold. From this we conclude $\text{spec}(A) \subset D_A \cap D_{A^T}$.

- ⑦ Using the refined Gerschgorin domain, we have one circle centered at $(1,0)$:



$$\textcircled{D} \quad \det \begin{bmatrix} -\lambda & 1 & 0 \\ 0 & 1-\lambda & 1 \\ 0 & -1 & 1-\lambda \end{bmatrix} = 0 \rightsquigarrow \begin{aligned} & -\lambda(1-\lambda)^2 + 1 = 0 \rightarrow -\lambda(1-\lambda)^2 + 1 = 0 \\ & -\lambda(\lambda-1+i)(\lambda-1-i) = 0 \\ & \downarrow \\ & \lambda = 0 \text{ OR } \lambda = 1-i \text{ OR } \lambda = 1+i \end{aligned}$$

The eigenvalues of A are $0, 1-i$, and $1+i$, which lie in the refined Gerschgorin domain.